

FACTSHEET - Solactive GFS United States 600 Value Style MV Index TR

AS OF 15-Jul-2024



DESCRIPTION

The Solactive GFS United States 600 Value Style MV Index is part of the Solactive Global Factor Series which aims to provide exposure to a range of equity risk factors for various segments of the global stock market. The index intends to track the performance of companies from the Solactive GBS United States 600 Index that exhibit Value Style MV characteristics, targeting a balanced market value allocation between the value and the growth index.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

| Year | YTD | 2023 | 2022 | 2021 | 2020 | 2019 |
|-------------|-------|--------|---------|--------|-------|--------|
| Performance | 4.00% | 19.99% | -11.46% | 28.83% | 7.06% | 22.08% |

CHARACTERISTICS

| | | | |
|---------------------|--------------|------------------------|---------------------------------------------|
| ISIN / WKN | SLOMT6 | Base Value / Base Date | 1000 Points / 08.05.2006 |
| Bloomberg / Reuters | / .SVMU6UT | Last Price | 3616.51 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Total Return | Calculation | 9:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | USD | History | Available daily back to 08.05.2006 |
| Index Members | 382 | | |

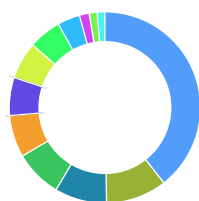
STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|------------------|
| Performance | 7.65% | 10.09% | 10.54% | 12.66% | 4.00% | 261.65% |
| Performance (p.a.) | | | | | | 7.32% |
| Volatility (p.a.) | 15.88% | 15.79% | 17.48% | 19.01% | 17.64% | 25.25% |
| High | 3616.51 | 3616.51 | 3616.51 | 3616.51 | 3616.51 | 3616.51 |
| Low | 3374.76 | 3269.36 | 3269.36 | 2760.75 | 3269.36 | 418.25 |
| Sharpe Ratio* | 8.81 | 2.68 | 0.98 | 0.40 | 0.12 | 0.08 |
| Max. Drawdown | -1.39% | -5.76% | -8.31% | -16.00% | -8.31% | -63.39% |
| VaR 95 \ 99 | | | | -27.0% \ -44.9% | | -37.4% \ -71.6% |
| CVaR 95 \ 99 | | | | -36.3% \ -54.0% | | -61.3% \ -109.1% |

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

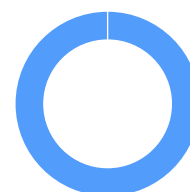
COMPOSITION BY SECTORS

- Finance 39.4%
- Consumer Cyclical 10.3%
- Technology 8.8%
- Industrials 8.0%
- Healthcare 7.1%
- Energy 6.4%
- Non-Energy Materials 6.3%
- Utilities 5.5%
- Consumer Non-Cyclicals 3.8%
- Consumer Services 1.7%
- Telecommunications 1.4%
- Business Services 1.3%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 15-Jul-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------------|----------------|---------|----------|------------------|
| DT MIDSTREAM INC | DTM UN Equity | US | USD | 0.74% |
| WINTRUST FINANCIAL CORP | WTFC UW Equity | US | USD | 0.70% |
| REVOLUTION MEDICINES INC | RVMD UW Equity | US | USD | 0.70% |
| MERITAGE HOMES CORP | MTH UN Equity | US | USD | 0.69% |
| SYNOVUS FINANCIAL CORP | SNV UN Equity | US | USD | 0.69% |
| ESSENT GROUP LTD | ESNT UN Equity | US | USD | 0.68% |
| TAYLOR MORRISON HOME CORP-A | TMHC UN Equity | US | USD | 0.68% |
| FRONTIER COMMUNICATIONS PARENT ORD | FYBR UW Equity | US | USD | 0.67% |
| ONEMAIN HOLDINGS INC | OMF UN Equity | US | USD | 0.66% |
| KYNDRYL HOLDINGS INC | KD UN Equity | US | USD | 0.66% |

DISCLAIMER

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